

STATE OF MISSOURI
COMBINING STATEMENT OF FIDUCIARY NET ASSETS
PENSION (AND OTHER EMPLOYEE BENEFIT) TRUST FUNDS
June 30, 2007
(In Thousands of Dollars)

	Missouri State Employees' Retirement System		Missouri Department of Transportation and Highway Patrol Employees' Retirement System	Deferred Compensation		Totals
	Missouri State Employees' Plan	Judicial Plan		401 (a) Plan	457 Plan	June 30, 2007
ASSETS						
Cash and Cash Equivalents	\$ 554,248	\$ 4,904	\$ 232	\$ ---	\$ ---	\$ 559,384
Investments at Fair Value	7,524,984	66,577	1,820,831	265,662	1,066,370	10,744,424
Receivables:						
Accounts Receivable	255,246	3,155	12,696	131	544	271,772
Interest Receivable	7,668	68	4,572	---	---	12,308
Invested Securities						
Lending Collateral	891,171	7,884	150,040	---	---	1,049,095
Prepaid Expenses	40	---	5	---	---	45
Capital Assets:						
Land	265	2	84	---	---	351
Buildings	3,390	31	582	---	---	4,003
Equipment	1,746	16	133	---	---	1,895
Accumulated Depreciation	(2,121)	(19)	(172)	---	---	(2,312)
Total Capital Assets, Net	3,280	30	627	---	---	3,937
Total Assets	9,236,637	82,618	1,989,003	265,793	1,066,914	12,640,965
LIABILITIES						
Accounts Payable	287,723	2,546	13,753	203	863	305,088
Securities Lending Collateral	891,557	7,888	150,040	---	---	1,049,485
Obligations under Lease Purchase	---	---	6	---	---	6
Compensated Absences	364	3	---	---	---	367
Total Liabilities	1,179,644	10,437	163,799	203	863	1,354,946
Net Assets Held in Trust for Benefits	\$ 8,056,993	\$ 72,181	\$ 1,825,204	\$ 265,590	\$ 1,066,051	\$ 11,286,019